

|   | Quantity       | Price     | Market Value            | Premium                 | Unrealized Gain/Loss  |
|---|----------------|-----------|-------------------------|-------------------------|-----------------------|
| <b>Other</b>  |                |           |                         |                         |                       |
| <b>WTI PUT OPTION</b><br>USD CALL OPTION<br>STRIKE 65.50<br>EXPIRES 12/15/2010<br>100,000 BARRELS<br>OTCBDP-EX-K                                    | (10.000)       | 18,460.24 | (184,602.39)            | (400,000.00)            | 215,397.61            |
| <b>WTI PUT OPTION</b><br>USD CALL OPTION<br>STRIKE 63.00<br>EXPIRES 05/17/2011<br>100,000 BARRELS<br>OTCBDP-EX-L                                    | (10.000)       | 30,561.33 | (305,613.34)            | (450,000.00)            | 144,386.66            |
| <b>1 RECEIVER SWAPTION CALL</b><br>10,000,000 INTEREST RATE SWAP<br>STRIKE 4.25% S 30/360 VS 3ML<br>EXP DATE 08/13/2010 DEAL 5166005<br>OTCBDC-GW-K | (1.000)        | 1.00      | (1,024,079.28)          | (545,000.00)            | (479,079.28)          |
| <b>1 RECEIVER SWAPTION CALL</b><br>10,000,000 INTEREST RATE SWAP<br>STRIKE 4.35% S 30/360 VS 3ML<br>EXP DATE 08/31/2010 DEAL 5167546<br>OTCBDC-GZ-U | (1.000)        | 1.00      | (1,196,234.06)          | (1,103,500.00)          | (92,734.06)           |
| <b>Total Other</b>  | <b>(2.000)</b> |           | <b>(\$2,018,054.19)</b> | <b>(\$1,648,500.00)</b> | <b>(\$369,554.19)</b> |